

CSE 190 – Lecture 3

Data Mining and Predictive Analytics

Supervised learning – Classification

FAQs

- The examples are in Python but I only know Java/ArnoldC/Malbolge!
 - What are training/test/MSE/These funny symbols $\rightarrow \|\cdot\|$?

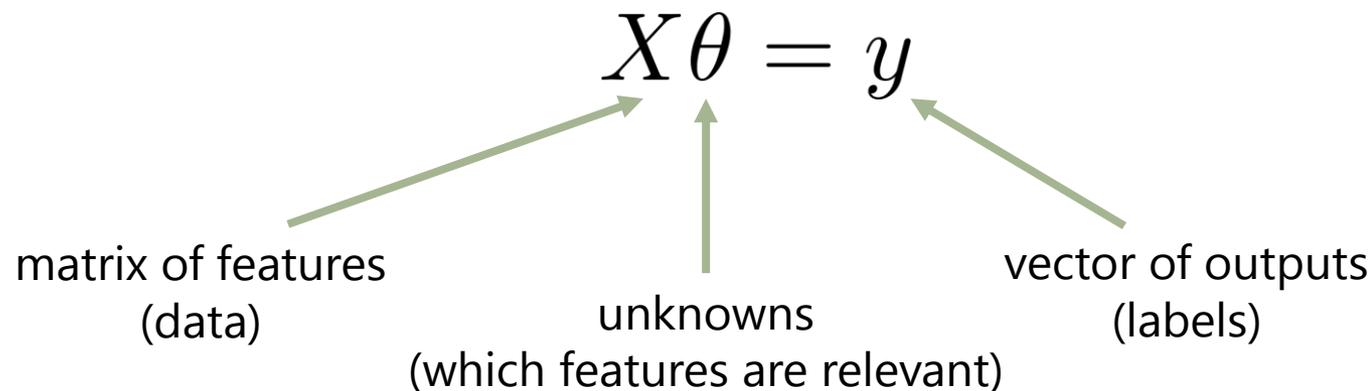
Last week...

Last week we started looking at
supervised learning problems

$$f(\text{data}) \xrightarrow{?} \text{labels}$$

Last week...

We studied **linear regression**, in order to learn linear relationships between features and parameters to predict **real-valued** outputs



Last week...



ratings
features

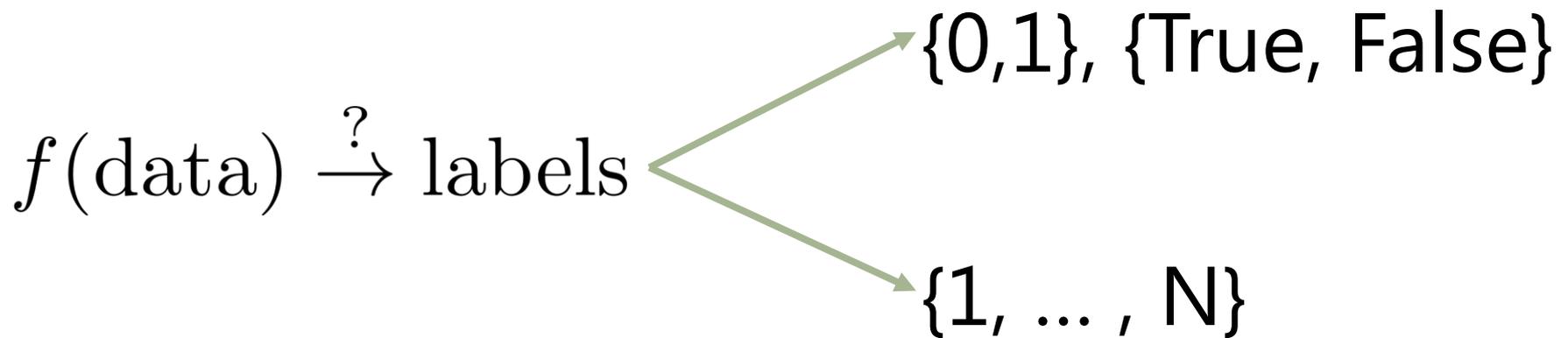
Product Details

Genres	Science Fiction, Action, Horror
Director	David Twohy
Starring	Vin Diesel, Radha Mitchell
Supporting actors	Cole Hauser, Keith David, Lewis Fitz-Gerald, Claudia Black, Rhiana Granger, Angela Moore, Peter Chiang, Ken Twohy
Studio	NBC Universal
MPAA rating	R (Restricted)
Captions and subtitles	English Details
Rental rights	24 hour viewing period. Details
Purchase rights	Stream instantly and download to 2 locations Details
Format	Amazon Instant Video (streaming online video and digital download)

$f(\text{user features, movie features}) \xrightarrow{?} \text{star rating}$

Today...

How can we predict **binary** or **categorical** variables?



Today...

Pitch Black - Unrated Director's Cut R CC

PITCH BLACK ★★★★★ 777 IMDb 7.1/10

[Watch Trailer](#)

When their ship crash-lands on a remote planet, the marooned passengers soon learn that escaped convict Riddick (Vin Diesel) isn't the only thing they have to fear. Deadly creatures lurk in the shadows, waiting to attack in the dark, and the planet is rapidly plunging into the

[See More](#)

Starring: Vin Diesel, Radha Mitchell
Runtime: 1 hour, 53 minutes
Available to watch on [supported devices](#).

UNRATED

Will I **purchase**
this product?
(yes)

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 <p>Vintage Cushion Halo... \$4,140.00</p>	 <p>Princess Cut Diamond Eng... \$1,906.82</p>	 <p>18K White Gold Hudson... \$975.00</p>	 <p>18K White Gold Harmon... \$1,675.00</p>

Will I **click on**
this ad?
(no)

Today...

What animal appears in this image?
(mandarin duck)



Today...

What are the **categories** of the item
being described?

(book, fiction, philosophical fiction)

From [Booklist](#)

Houellebecq's deeply philosophical novel is about an alienated young man searching for happiness in the computer age. Bored with the world and too weary to try to adapt to the foibles of friends and coworkers, he retreats into himself, descending into depression while attempting to analyze the passions of the people around him. Houellebecq uses his nameless narrator as a vehicle for extended exploration into the meanings and manifestations of love and desire in human interactions. Ironically, as the narrator attempts to define love in increasingly abstract terms, he becomes less and less capable of experiencing that which he is so desperate to understand. Intelligent and well written, the short novel is a thought-provoking inspection of a generation's confusion about all things sexual. Houellebecq captures precisely the cynical disillusionment of disaffected youth. *Bonnie Johnston --This text refers to an out of print or unavailable edition of this title.*

Today...

We'll attempt to build **classifiers** that make decisions according to rules of the form

$$y_i = \begin{cases} 1 & \text{if } X_i \cdot \theta > 0 \\ 0 & \text{otherwise} \end{cases}$$

This week...

1. Naïve Bayes

Assumes an **independence** relationship between the features and the class label and “learns” a simple model by counting

2. Logistic regression

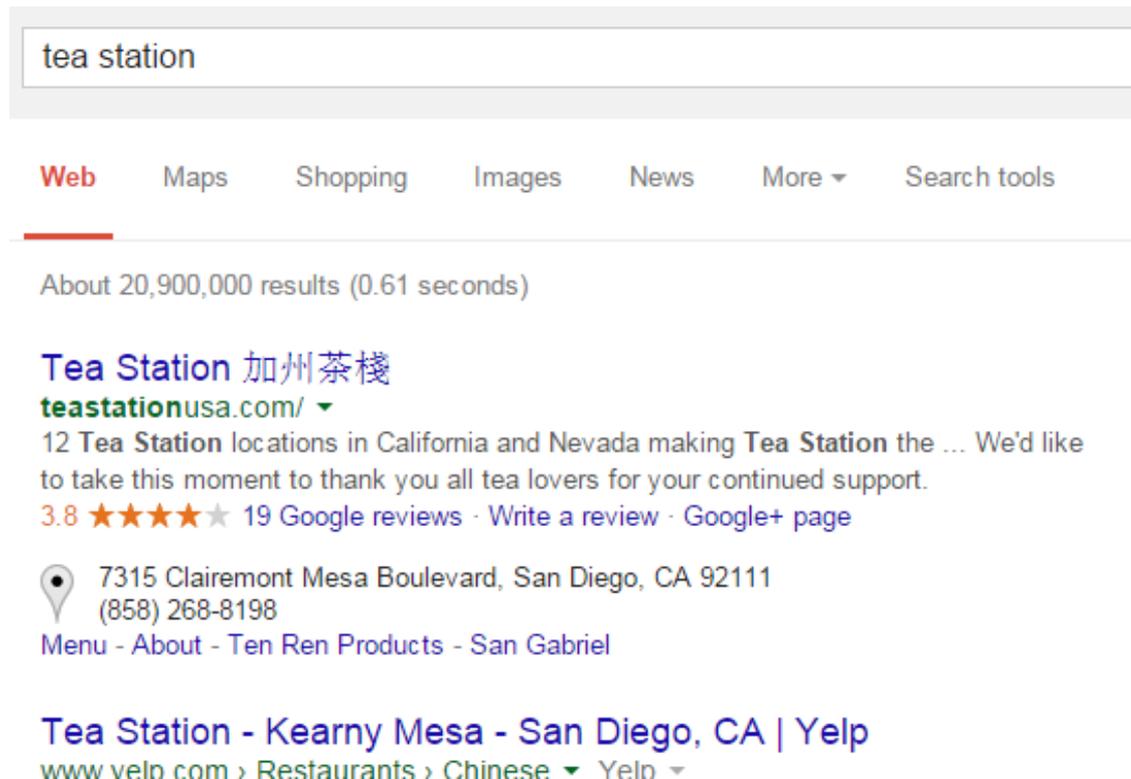
Adapts the **regression** approaches we saw last week to binary problems

3. Support Vector Machines

Learns to classify items by finding a hyperplane that separates them

This week...

Ranking results in order of how likely they are to be relevant



tea station

Web Maps Shopping Images News More ▾ Search tools

About 20,900,000 results (0.61 seconds)

Tea Station 加州茶棧
teastationusa.com/ ▾
12 **Tea Station** locations in California and Nevada making **Tea Station** the ... We'd like to take this moment to thank you all tea lovers for your continued support.
3.8 ★★★★★ 19 Google reviews · [Write a review](#) · [Google+ page](#)

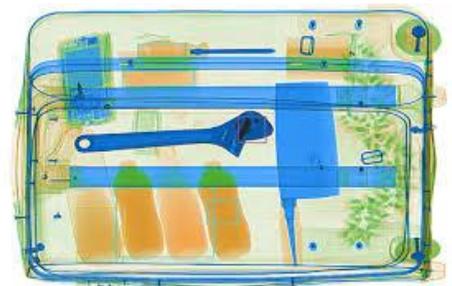
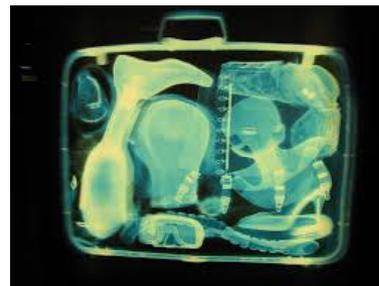
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This week...

Evaluating classifiers

- False positives are nuisances but false negatives are disastrous (or vice versa)
 - Some classes are very rare
- When we only care about the “most confident” predictions



e.g. which of these bags contains a weapon?

Naïve Bayes

We want to associate a probability with a label and its negation:

$$p(\textit{label} | \textit{data})$$

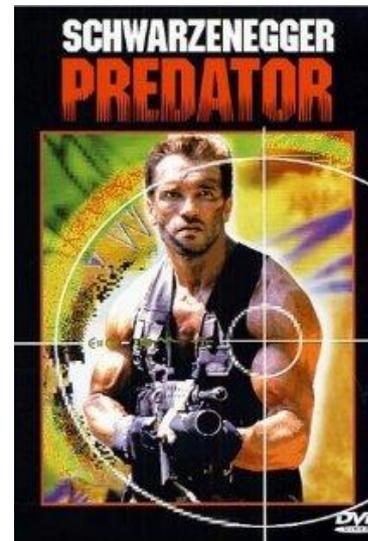
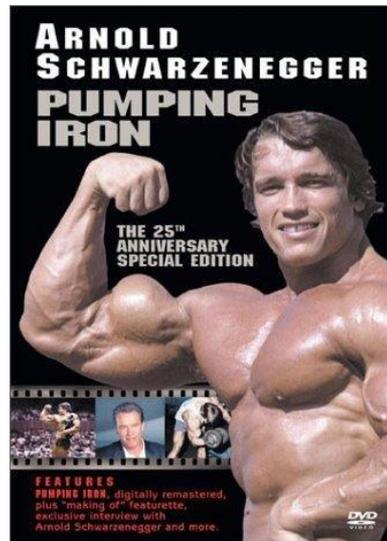
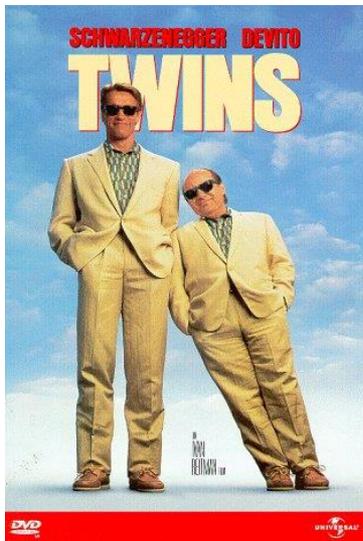
$$p(\neg \textit{label} | \textit{data})$$

(classify according to whichever probability is greater than 0.5)

Q: How far can we get just by counting?

Naïve Bayes

e.g. $p(\text{movie is "action"} \mid \text{schwarzenegger in cast})$



Just count!

#fims with Arnold = 45

#**action** films with Arnold = 32

$p(\text{movie is "action"} \mid \text{schwarzenegger in cast}) = 32/45$

Naive Bayes

What about:

$p(\text{movie is "action" |}$
schwarzenegger in cast **and**
release year = 2015 **and**
mpaa rating = PG **and**
budget < \$1000000
)

$\#(\text{training})$ fims with Arnold, released in 2015, rated PG, with a
budged below \$1M = 0

$\#(\text{training})$ action fims with Arnold, released in 2015, rated PG,
with a budged below \$1M = 0

Naïve Bayes

Q: If we've never seen this combination of features before, what can we conclude about their probability?

A: We need some **simplifying assumption** in order to associate a probability with this feature combination

Naïve Bayes

Naïve Bayes assumes that features are **conditionally independent** given the label

$$(feature_i \perp\!\!\!\perp feature_j | label)$$

Conditional independence?

$$(a \perp\!\!\!\perp b | c)$$

(a is conditionally independent of b, given c)

“if you know **c**, then knowing **a** provides no additional information about **b**”

(I remembered my umbrella $\perp\!\!\!\perp$ the streets are wet | it's raining)

Naïve Bayes

$$(feature_i \perp\!\!\!\perp feature_j | label)$$



$$p(feature_i, feature_j | label)$$

=

$$p(feature_i | label)p(feature_j | label)$$

Naïve Bayes

$$p(\textit{label}|\textit{features}) = \frac{p(\textit{label}) \prod_i p(\textit{feature}_i|\textit{label})}{\underbrace{p(\textit{features})}_{?}}$$

The denominator doesn't matter, because we really just care about

$$p(\textit{label}|\textit{features}) \quad \text{vs.} \quad p(\neg\textit{label}|\textit{features})$$

both of which have the same denominator

Example 1

Amazon editorial descriptions:

Amazon.com Review

For most children, summer vacation is something to look forward to. But not for our 13-year-old uncle, and cousin who detest him. The third book in J.K. Rowling's [Harry Potter series](#) catapults Dursleys' dreadful visitor Aunt Marge to inflate like a monstrous balloon and drift up to the ceiling (and from officials at Hogwarts School of Witchcraft and Wizardry who strictly forbid students to go out into the darkness with his heavy trunk and his owl Hedwig).

As it turns out, Harry isn't punished at all for his errant wizardry. Instead he is mysteriously rescued by a triple-decker, violently purple bus to spend the remaining weeks of summer in a friendly inn called the Leaky Cauldron. The events of his third year at Hogwarts explains why the officials let him off easily. It seems that Sirius Black is loose. Not only that, but he's after Harry Potter. But why? And why do the Dementors, the guard dogs of the Ministry of Magic, are unaffected? Once again, Rowling has created a mystery that will have children and adults clamoring for the next book. Fortunately, there are four more in the works. (Ages 9 and older) --Karin Snelson --This text re

50k descriptions:

http://jmcauley.ucsd.edu/cse190/data/amazon/book_descriptions_50000.json

Example 1

P(book is a children's book |
"wizard" is mentioned in the description **and**
"witch" is mentioned in the description)

Code available on:

<http://jmcauley.ucsd.edu/cse190/code/week2.py>

Example 1

Conditional independence assumption:

“if you know **a book is for children**, then knowing that **wizards are mentioned** provides no additional information about whether **witches are mentioned**”

obviously ridiculous

Double-counting

Q: What would happen if we trained two regressors, and attempted to “naively” combine their parameters?

$$\text{no. of pages} = \alpha + \beta_1 \cdot \delta(\text{mentions wizards})$$

$$\text{no. of pages} = \alpha + \beta_2 \cdot \delta(\text{mentions witches})$$

$$\text{no. of pages} = \alpha + \beta_1 \cdot \delta(\text{mentions wizards}) + \beta_2 \cdot \delta(\text{mentions witches})$$

Double-counting

A: Since both features encode essentially the same information, we'll end up **double-counting** their effect

Logistic regression

Logistic Regression also aims
to model

$$p(\textit{label}|\textit{data})$$

By training a classifier of the
form

$$y_i = \begin{cases} 1 & \text{if } X_i \cdot \theta > 0 \\ 0 & \text{otherwise} \end{cases}$$

Logistic regression

Last week: regression

$$y_i = X_i \cdot \theta$$

This week: logistic regression

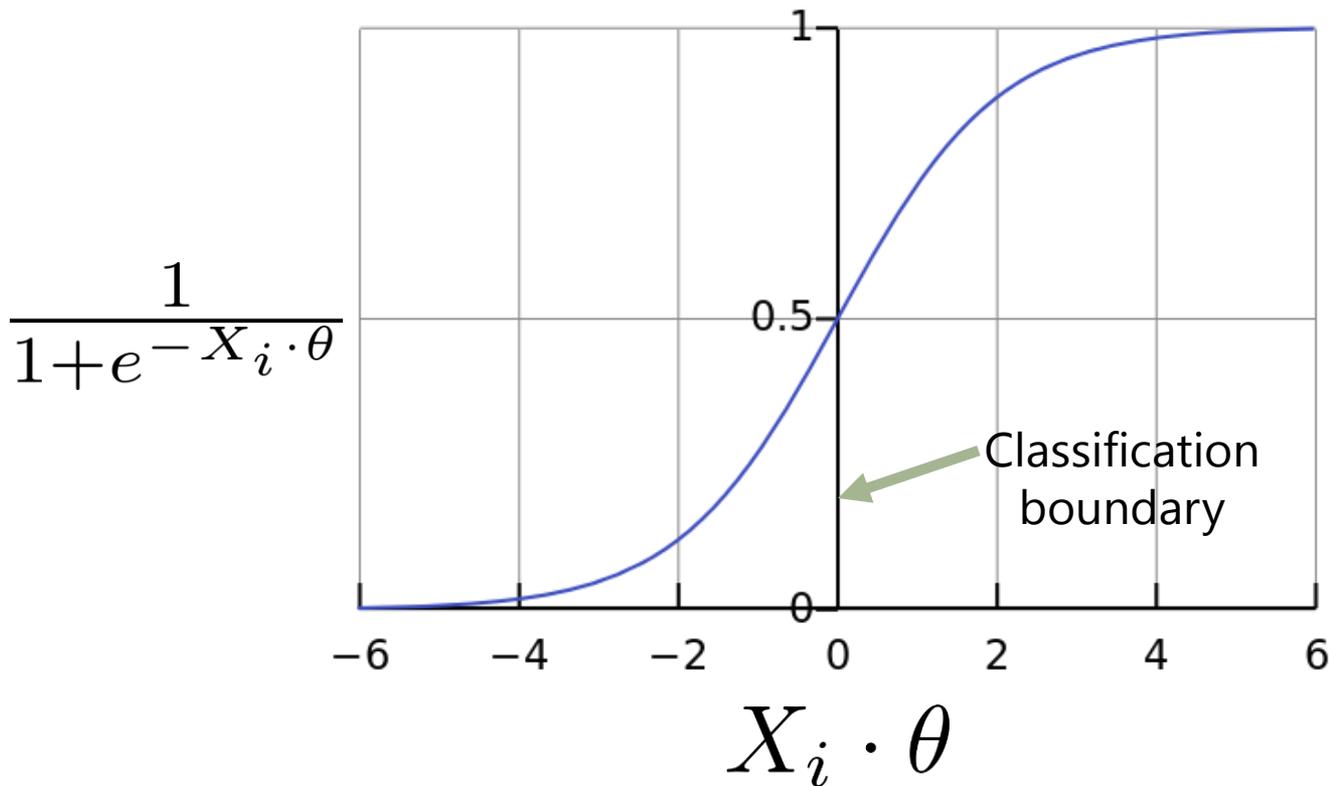
$$y_i = \begin{cases} 1 & \text{if } X_i \cdot \theta > 0 \\ 0 & \text{otherwise} \end{cases}$$

Logistic regression

Q: How to convert a real-valued expression ($X_i \cdot \theta \in \mathbb{R}$)
Into a probability
($p_\theta(y_i | X_i) \in [0, 1]$)

Logistic regression

A: sigmoid function: $\sigma(t) = \frac{1}{1+e^{-t}}$



Logistic regression

Training:

$X_i \cdot \theta$ should be maximized
when y_i is positive and
minimized when y_i is
negative

$$\arg \max_{\theta} \prod_i \delta(y_i = 1) p_{\theta}(y_i | X_i) + \delta(y_i = 0) (1 - p_{\theta}(y_i | X_i))$$

 $\delta(\text{arg}) = 1$ if the argument is true, = 0 otherwise

Logistic regression

How to optimize?

$$L_{\theta}(y|X) = \prod_{y_i=1} p_{\theta}(y_i|X_i) \prod_{y_i=0} (1 - p_{\theta}(y_i|X_i))$$

- Take logarithm
- **Subtract** regularizer
- Compute gradient
- Solve using gradient **ascent**
(solve on blackboard)

Logistic regression

Log-likelihood:

$$l_{\theta}(y|X) = \sum_i -\log(1 + e^{-X_i \cdot \theta}) + \sum_{y_i=0} -X_i \cdot \theta - \lambda \|\theta\|_2^2$$

Derivative:

$$\frac{\partial l}{\partial \theta_k} = \sum_i X_{ik} (1 - \sigma(X_i \cdot \theta)) + \sum_{y_i=0} -X_{ik} - 2\lambda \theta_k$$

Multiclass classification

The most common way to generalize **binary** classification (output in $\{0,1\}$) to **multiclass** classification (output in $\{1 \dots N\}$) is simply to train a binary predictor for each class

e.g. based on the description of this book:

- Is it a Children's book? {yes, no}
- Is it a Romance? {yes, no}
- Is it Science Fiction? {yes, no}
- ...

In the event that predictions are inconsistent, choose the one with the highest confidence

Questions?

Further reading:

- On Discriminative vs. Generative classifiers: A comparison of logistic regression and naïve Bayes (Ng & Jordan '01)
- Boyd-Fletcher-Goldfarb-Shanno algorithm (BFGS)

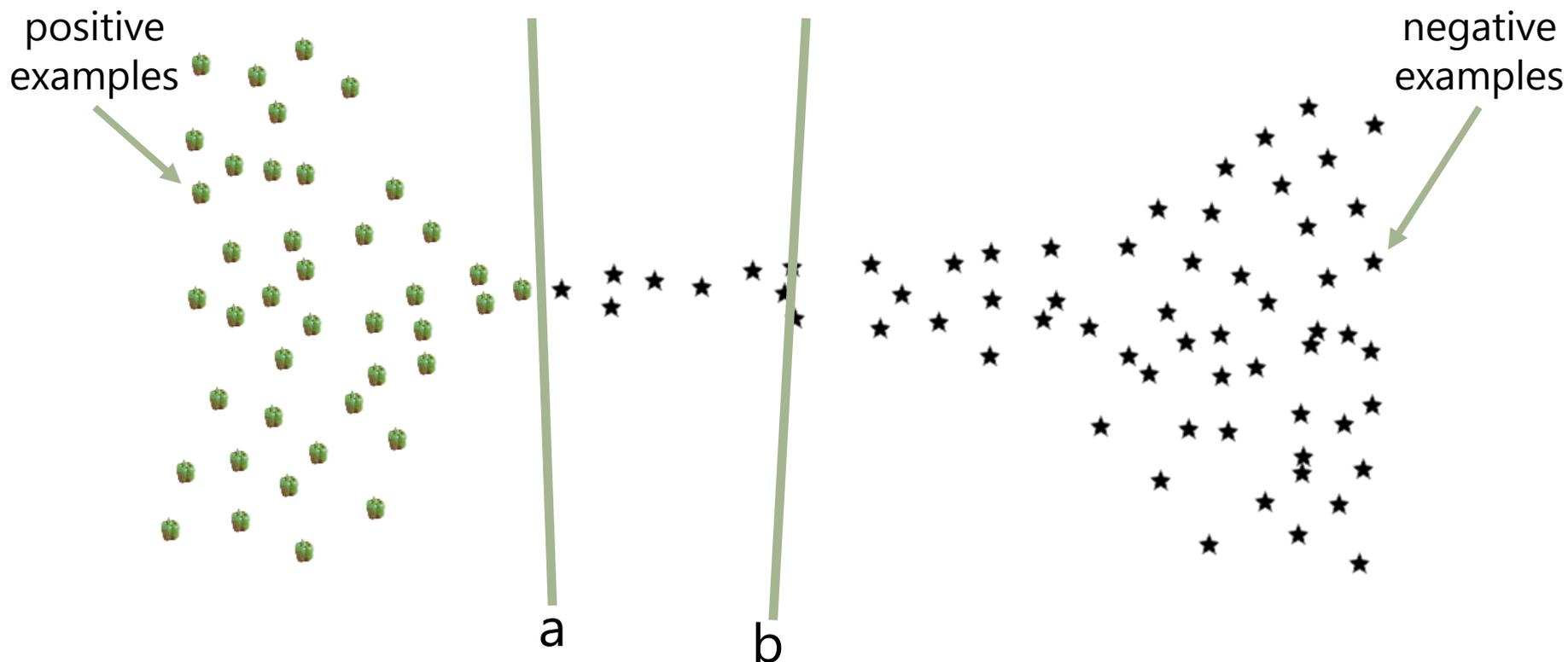
CSE 190 – Lecture 3

Data Mining and Predictive Analytics

Supervised learning – SVMs

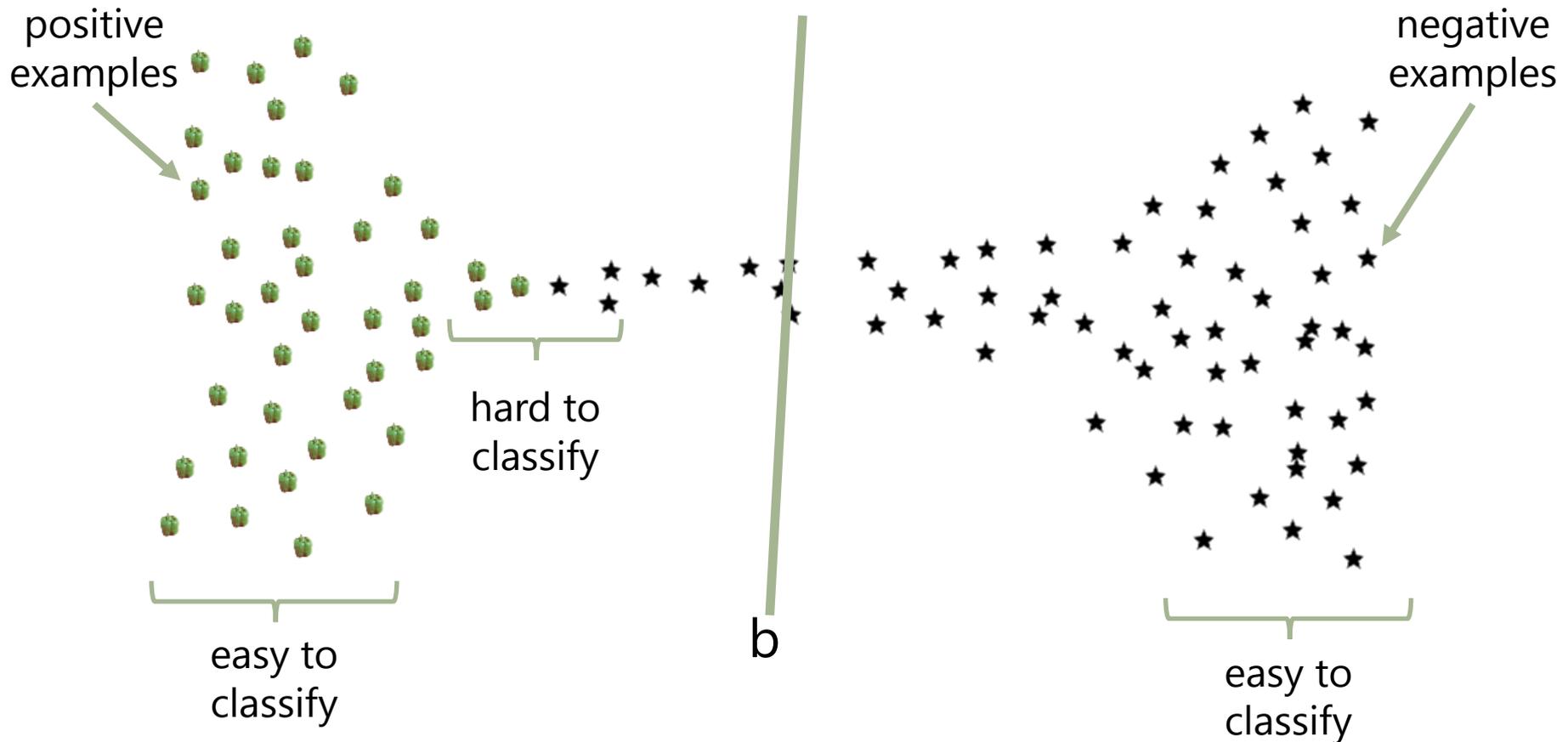
Logistic regression

Q: Where would a logistic regressor place the decision boundary for these features?



Logistic regression

Q: Where would a logistic regressor place the decision boundary for these features?



Logistic regression

- Logistic regressors don't optimize the number of "mistakes"
- No special attention is paid to the "difficult" instances – every instance influences the model
- But "easy" instances can affect the model (and in a bad way!)
- How can we develop a classifier that optimizes the number of mislabeled examples?

Support Vector Machines

This is essentially the intuition behind Support Vector Machines (SVMs) – train a classifier that focuses on the “difficult” examples by minimizing the misclassification error

We still want a classifier of the form

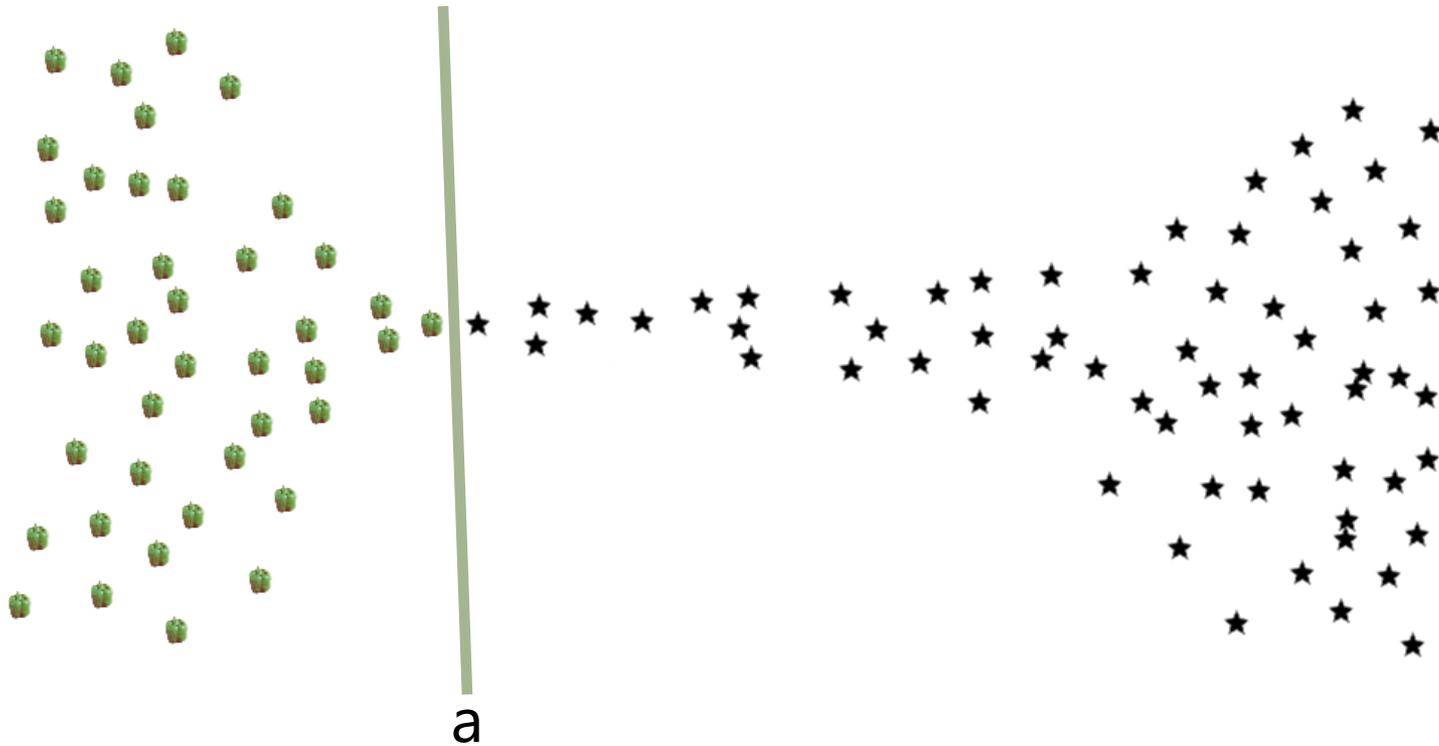
$$y_i = \begin{cases} 1 & \text{if } X_i \cdot \theta - \alpha > 0 \\ -1 & \text{otherwise} \end{cases}$$

But we want to minimize the number of misclassifications:

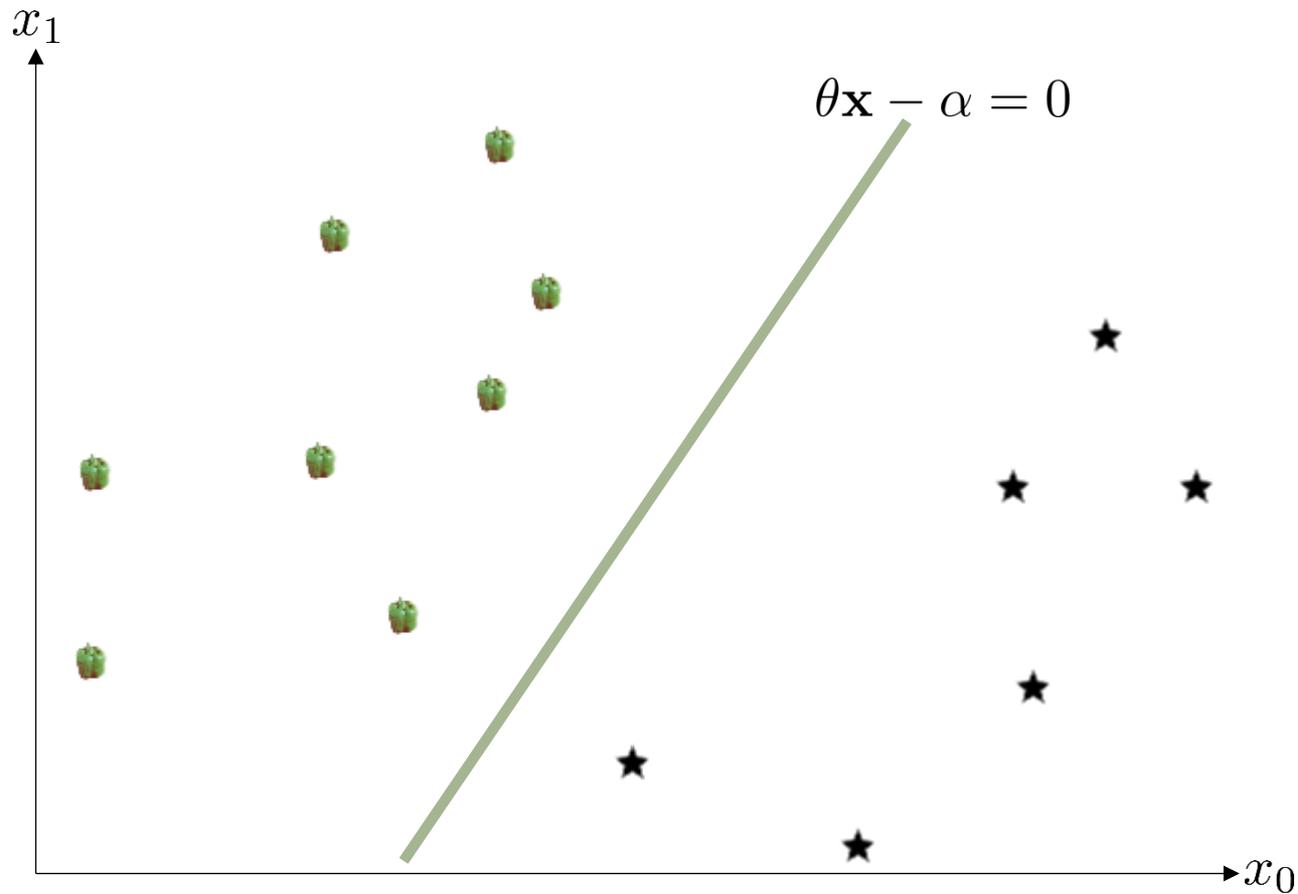
$$\arg \min_{\theta} \sum_i \delta(y_i (X_i \cdot \theta - \alpha) \leq 0)$$

Support Vector Machines

Simple (seperable) case: there exists a perfect classifier

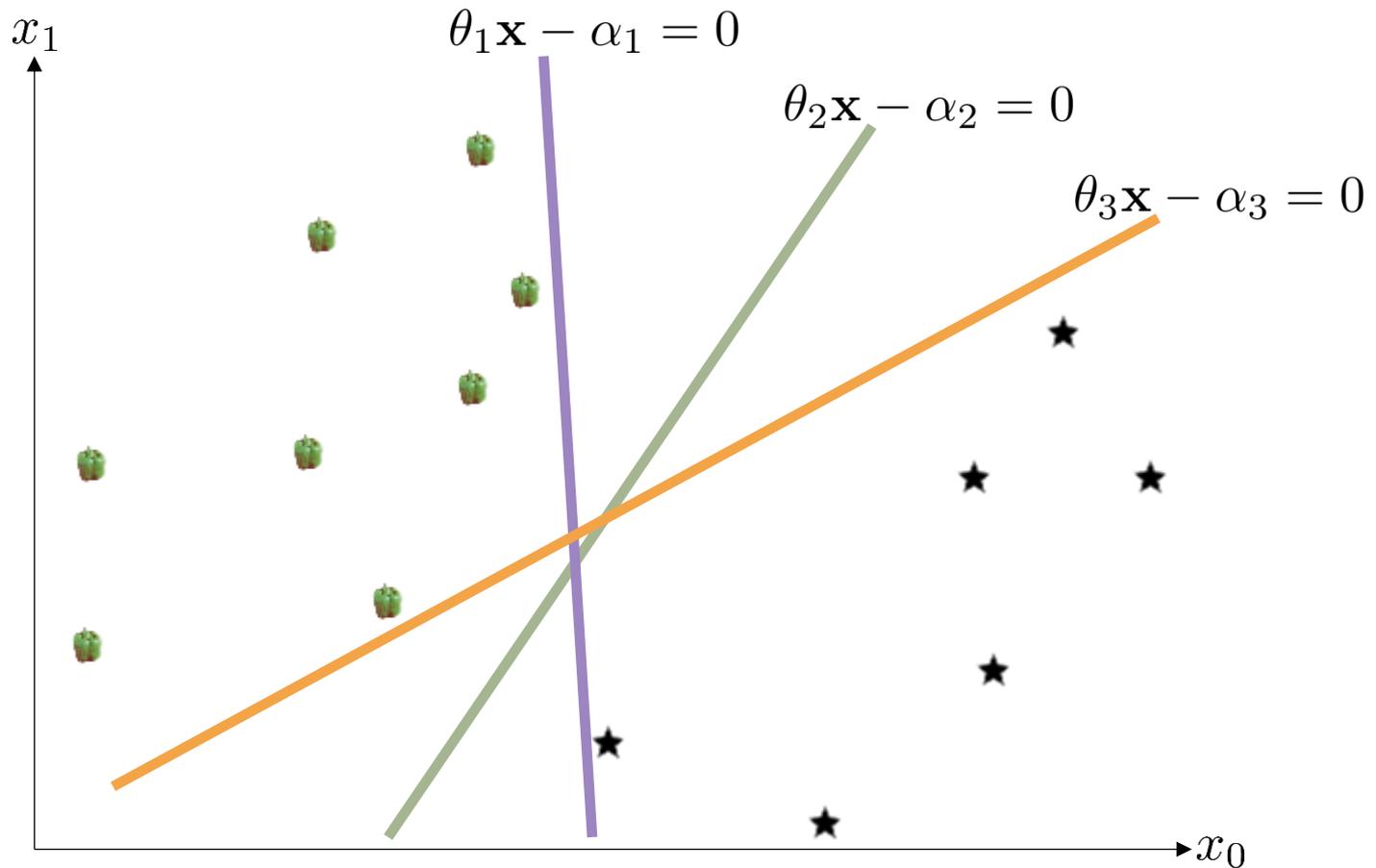


Support Vector Machines



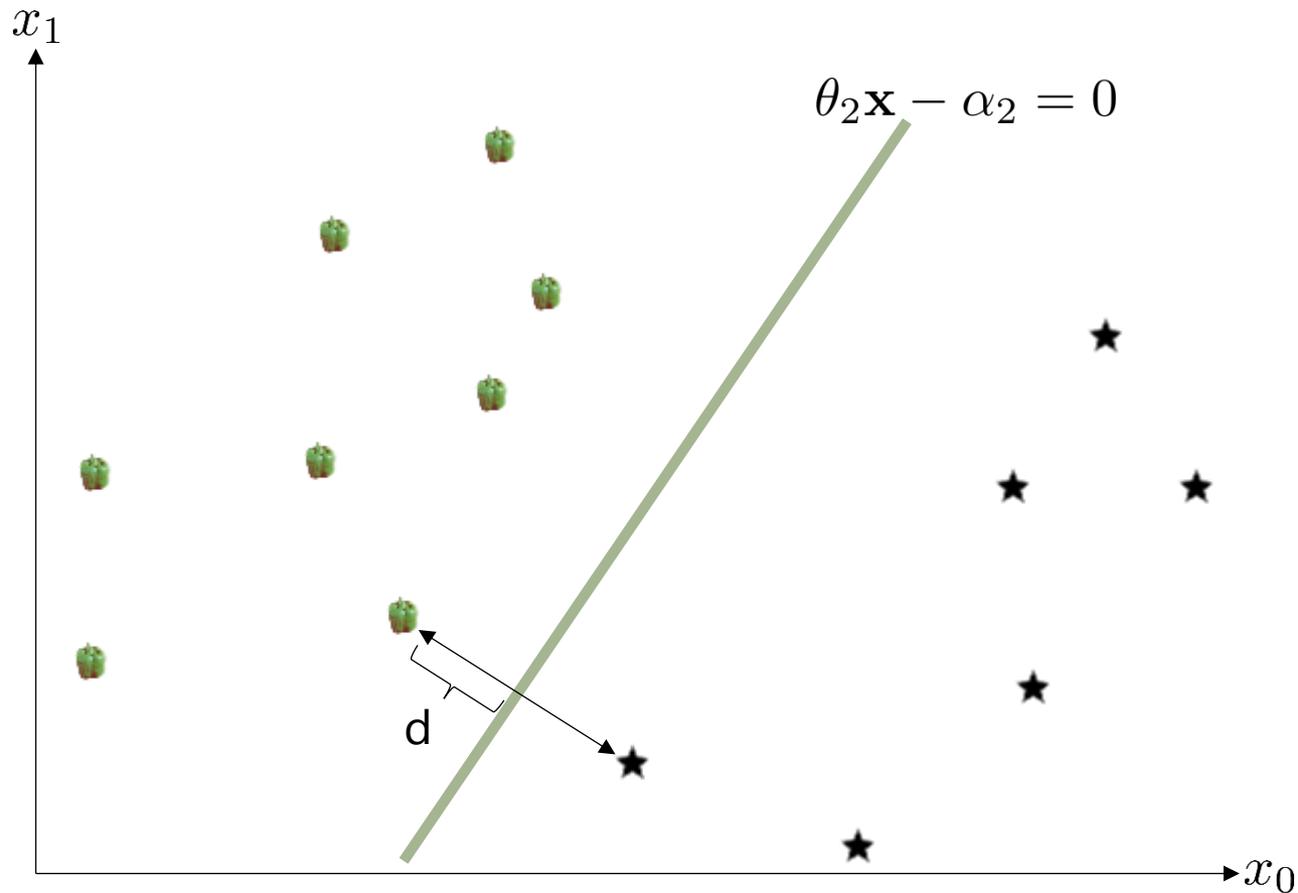
The classifier is defined by the hyperplane $\theta \mathbf{x} - \alpha = 0$

Support Vector Machines



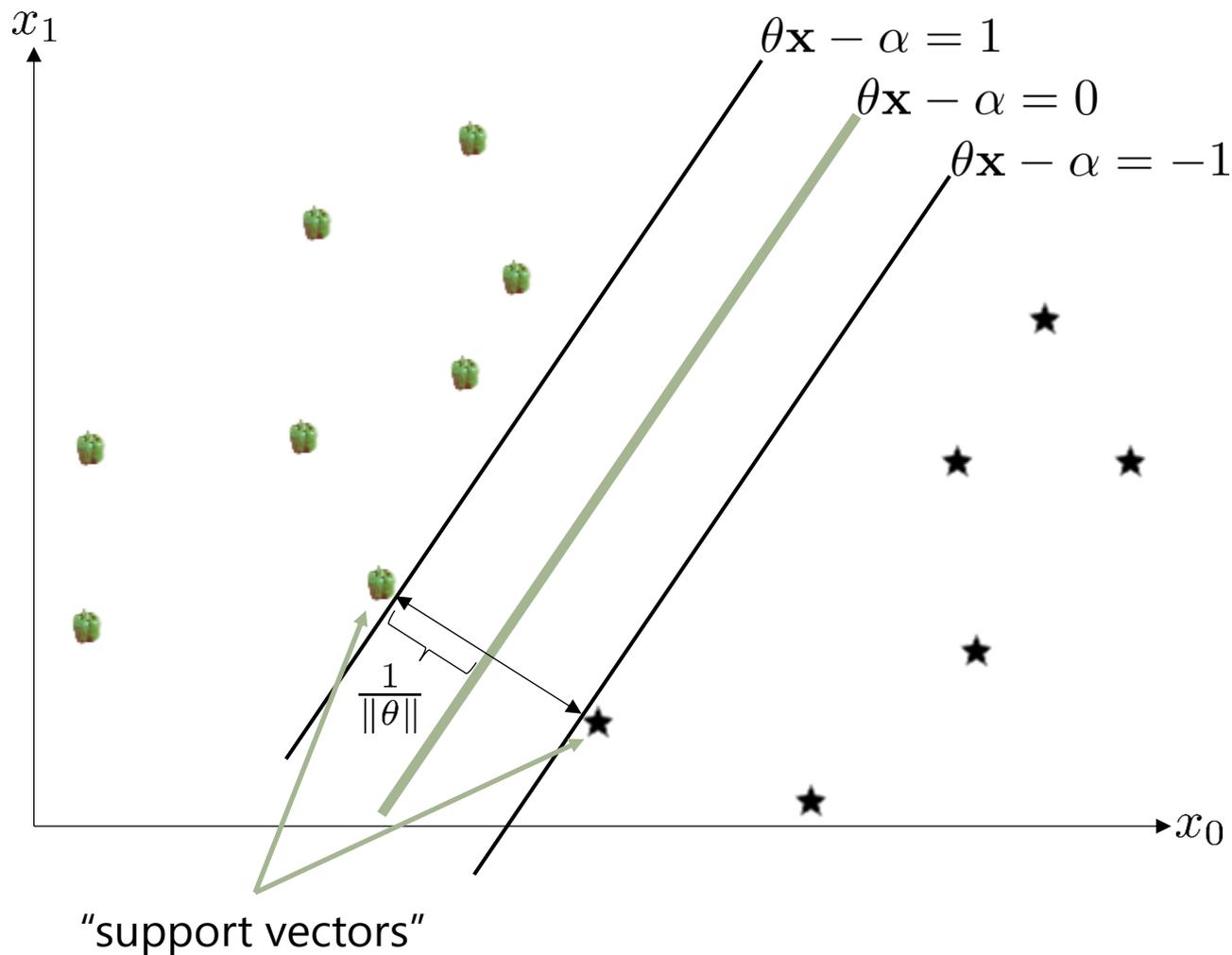
Q: Is one of these classifiers preferable over the others?

Support Vector Machines



A: Choose the classifier that maximizes the distance to the nearest point

Support Vector Machines



$$\arg \min_{\theta, \alpha} \frac{1}{2} \|\theta\|_2^2$$

such that

$$\forall_i y_i (\theta \cdot X_i - \alpha) \geq 1$$

Support Vector Machines

This is known as a
"quadratic program" (QP)
and can be solved using
"standard" techniques

$$\arg \min_{\theta, \alpha} \frac{1}{2} \|\theta\|_2^2$$

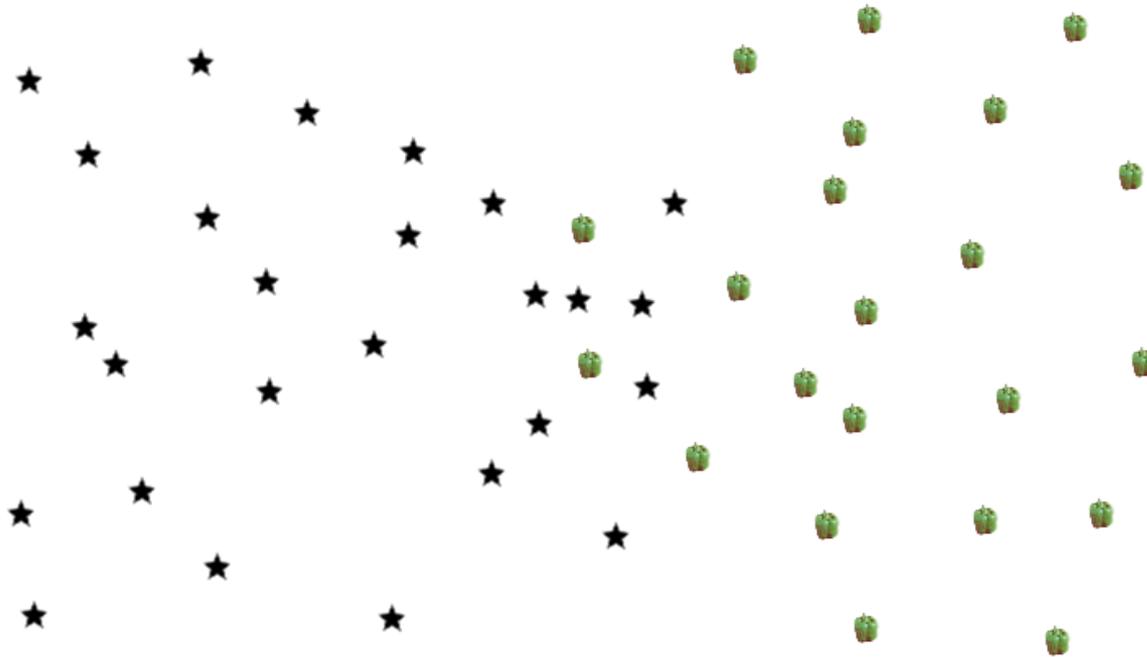
such that

$$\forall_i y_i (\theta \cdot X_i - \alpha) \geq 1$$

See e.g. Nocedal & Wright ("Numerical Optimization"), 2006

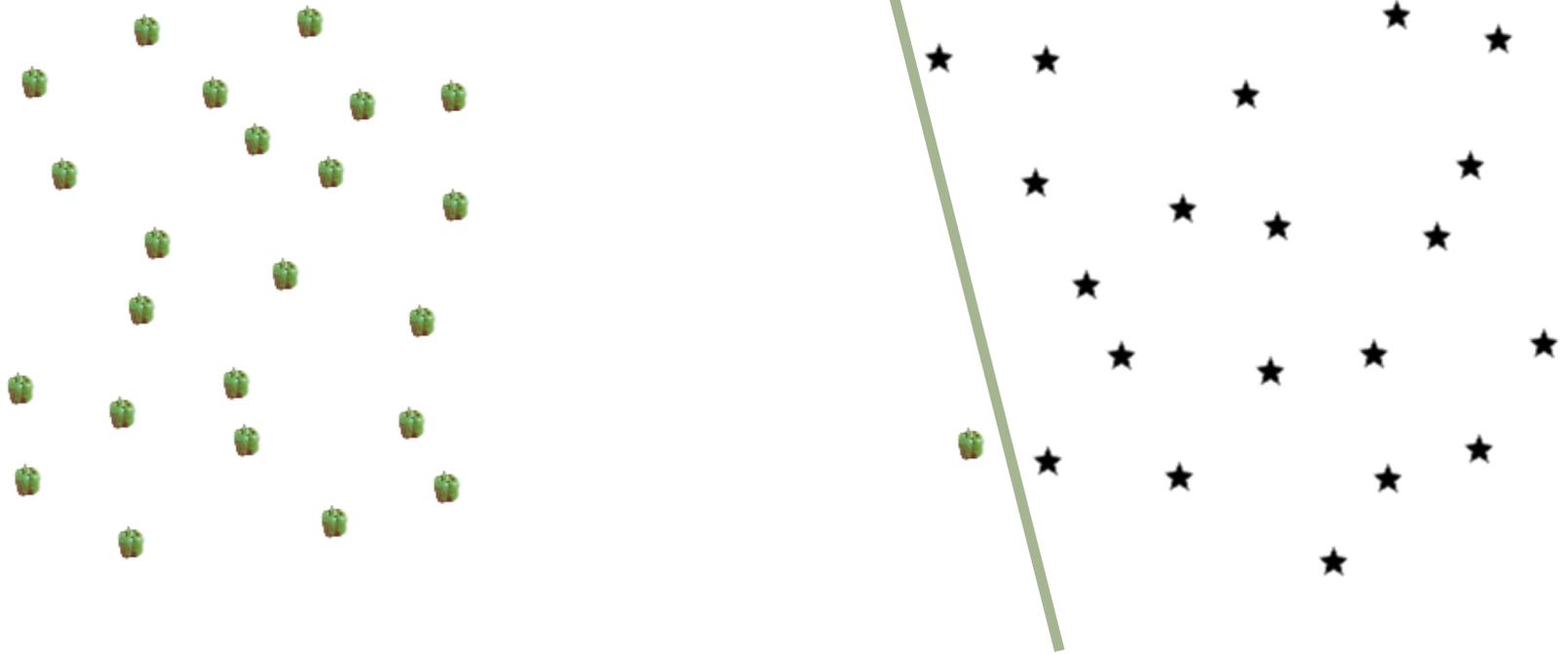
Support Vector Machines

But: is finding such a separating hyperplane even possible?



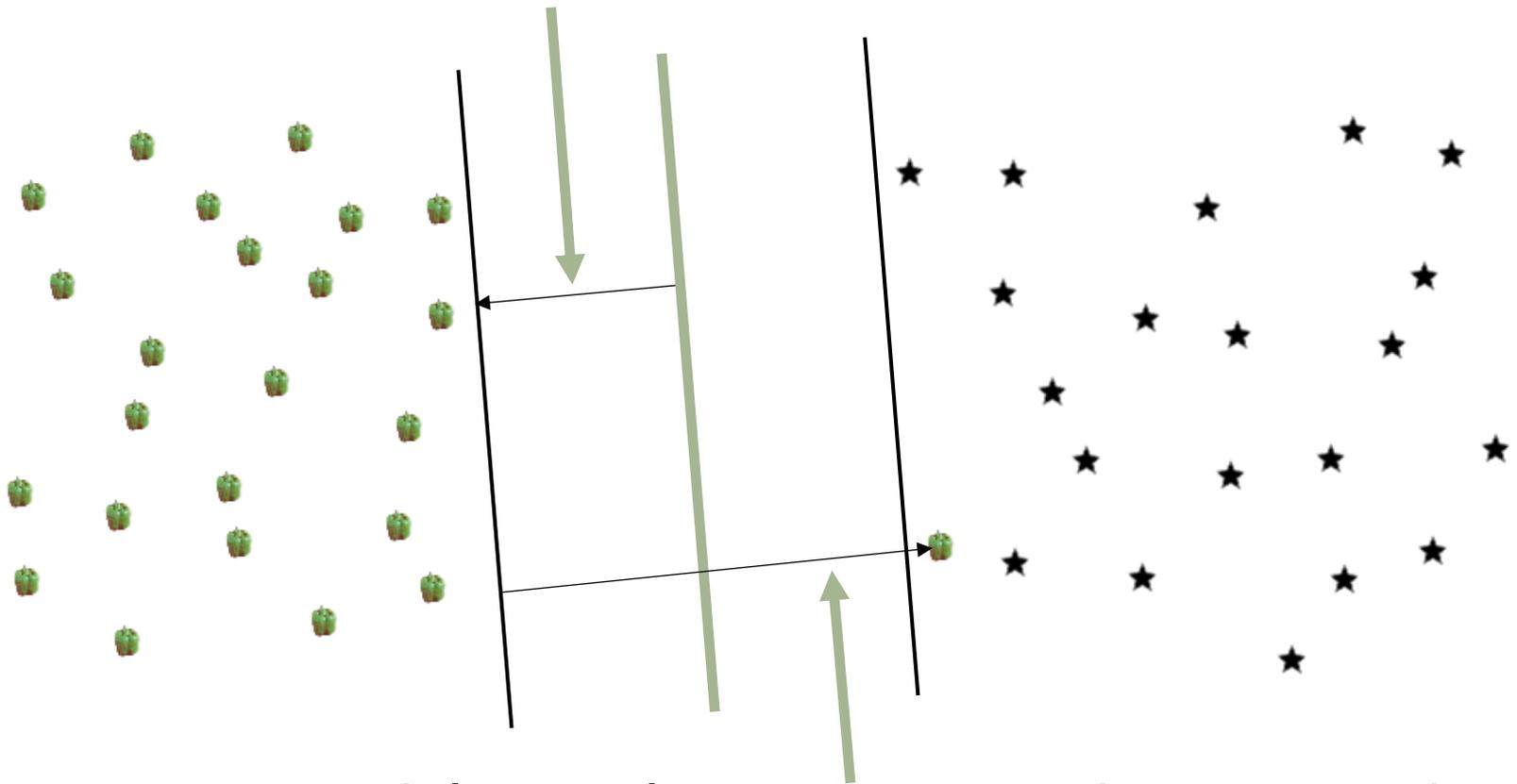
Support Vector Machines

Or: is it actually a good idea?



Support Vector Machines

Want the margin to be as wide as possible



While penalizing points on the wrong side of it

Support Vector Machines

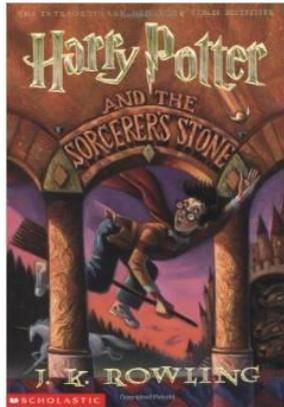
Soft-margin formulation:

$$\arg \min_{\theta, \alpha, \xi > 0} \frac{1}{2} \|\theta\|_2^2 + C \sum_i \xi_i$$

such that

$$\forall_i y_i (\theta \cdot X_i - \alpha) \geq 1 - \xi_i$$

Judging a book by its cover



[0.723845, 0.153926, 0.757238, 0.983643, ...]

4096-dimensional image features

Images features are available for each book on
http://jmcauley.ucsd.edu/cse190/data/amazon/book_images_5000.json



<http://caffe.berkeleyvision.org/>

Judging a book by its cover

Example: train an SVM to predict whether a book is a children's book from its cover art

(code available on)

<http://jmcauley.ucsd.edu/cse190/code/week2.py>

Judging a book by its cover

- The number of errors we made was extremely low, yet our classifier doesn't seem to be very good – why?
(stay tuned next lecture!)

Summary

The classifiers we've seen today all attempt to make decisions by associating weights (θ) with features (x) and classifying according to

$$y_i = \begin{cases} 1 & \text{if } X_i \cdot \theta > 0 \\ 0 & \text{otherwise} \end{cases}$$

Summary

- **Naïve Bayes**

- Probabilistic model (fits $p(\text{label}|\text{data})$)
- Makes a conditional independence assumption of the form $(\text{feature}_i \perp\!\!\!\perp \text{feature}_j | \text{label})$ allowing us to define the model by computing $p(\text{feature}_i | \text{label})$ for each feature
- Simple to compute just by counting

- **Logistic Regression**

- Fixes the “double counting” problem present in naïve Bayes

- **SVMs**

- Non-probabilistic: optimizes the classification error rather than the likelihood

Questions?